

Form 210A (10/06)

**United States Bankruptcy Court
Southern District Of New York**

In re Lehman Brothers Holdings Inc., et al.,

Case No. 08-13555 (SCC)
(Jointly Administered)

TRANSFER OF CLAIM OTHER THAN FOR SECURITY

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this evidence and notice.

Name of Transferee

Deutsche Bank AG, London Branch

Name of Transferor

Värde Investment Partners, L.P.

Name and Address where notices to transferee should be sent:

Deutsche Bank AG, London Branch
Winchester House, 1 Great Winchester Street
London EC2N 2DB
Tel: +44 20 7547 2400
Fax: +44 113 336 2010
Attention: Michael Sutton
E-mail: Michael.sutton@db.com

Court Claim # and Date Claim Filed:

- (i) 42090 – October 19, 2009
- (ii) 43481 – October 21, 2009
- (iii) 44270 – October 22, 2009
- (iv) 44569 – October 23, 2009
- (v) 44573 – October 23, 2009
- (vi) 44583 – October 23, 2009
- (vii) 44605 – October 23, 2009
- (viii) 44610 – October 23, 2009
- (ix) 44722 – October 23, 2009
- (x) 44722 – October 23, 2009
- (xi) 44803 – October 23, 2009
- (xii) 45214 – October 23, 2009
- (xiii) 45214 – October 23, 2009
- (xiv) 45214 – October 23, 2009
- (xv) 48734 – October 27, 2009
- (xvi) 48734 – October 27, 2009
- (xvii) 48734 – October 27, 2009
- (xviii) 48817 – October 27, 2009
- (xix) 49740 – October 27, 2009
- (xx) 49792 – October 27, 2009
- (xxi) 49792 – October 27, 2009
- (xxii) 50309 – October 28, 2009
- (xxiii) 50827 – October 28, 2009
- (xxiv) 50861 – October 28, 2009
- (xxv) 50862 – October 28, 2009
- (xxvi) 55727 – October 29, 2009
- (xxvii) 55815 – October 29, 2009
- (xxviii) 55817 – October 29, 2009
- (xxix) 55837 – October 29, 2009
- (xxx) 55855 – October 29, 2009
- (xxxi) 58578 – October 30, 2009
- (xxxii) 58578 – October 30, 2009
- (xxxiii) 59202 – October 30, 2009
- (xxxiv) 60096 – October 30, 2009
- (xxxv) 60305 – October 30, 2009
- (xxxvi) 60318 – October 30, 2009
- (xxxvii) 60485 – October 30, 2009
- (xxxviii) 60903 – November 02, 2009

(xxxix) 62818 – November 02, 2009
(xl) 62818 – November 02, 2009
(xli) 62818 – November 02, 2009
(xlii) 62818 – November 02, 2009
(xliii) 62820 – November 02, 2009
(xliv) 62820 – November 02, 2009
(xlv) 62820 – November 02, 2009
(xlii) 63450 – November 02, 2009

Amount of Claim (transferred):

- (i) USD 51,000.00 in principal amount of ISIN XS0351261630 (plus all interest, costs and fees relating to this claim)
- (ii) EUR 26,000.00 in principal amount of ISIN XS0231181222 (plus all interest, costs and fees relating to this claim)
- (iii) EUR 300,000.00 in principal amount of ISIN FI0008903000 (plus all interest, costs and fees relating to this claim)
- (iv) EUR 162,000.00 in principal amount of ISIN CH0027120689 (plus all interest, costs and fees relating to this claim)
- (v) EUR 447,000.00 in principal amount of ISIN CH0027120648 (plus all interest, costs and fees relating to this claim)
- (vi) EUR 155,000.00 in principal amount of ISIN XS0269969027 (plus all interest, costs and fees relating to this claim)
- (vii) EUR 178,000.00 in principal amount of ISIN XS0302350888 (plus all interest, costs and fees relating to this claim)
- (viii) EUR 314,000.00 in principal amount of ISIN XS0274443422 (plus all interest, costs and fees relating to this claim)
- (ix) EUR 146,000.00 in principal amount of ISIN XS0258901759 (plus all interest, costs and fees relating to this claim)
- (x) EUR 100,000.00 in principal amount of ISIN XS0286018758 (plus all interest, costs and fees relating to this claim)
- (xi) EUR 146,000.00 in principal amount of ISIN XS0258901759 (plus all interest, costs and fees relating to this claim)
- (xii) EUR 222,326.57 in principal amount of ISIN XS0332050078 (plus all interest, costs and fees relating to this claim)
- (xiii) EUR 98,256.91 in principal amount of ISIN XS0346707903 (plus all interest, costs and fees relating to this claim)
- (xiv) EUR 13,517.79 in principal amount of ISIN XS0349530823 (plus all interest, costs and fees relating to this claim)
- (xv) EUR 16,673.43 in principal amount of ISIN XS0332050078 (plus all interest, costs and fees relating to this claim)

- (xvi) EUR 78,743.09 in principal amount of ISIN XS0346707903 (plus all interest, costs and fees relating to this claim)
- (xvii) EUR 163,482.21 in principal amount of ISIN XS0349530823 (plus all interest, costs and fees relating to this claim)
- (xviii) EUR 130,000.00 in principal amount of ISIN XS0348560524 (plus all interest, costs and fees relating to this claim)
- (xix) EUR 38,734.18 in principal amount of ISIN XS0208459023 (plus all interest, costs and fees relating to this claim)
- (xx) EUR 114,000.00 in principal amount of ISIN XS0208459023 (plus all interest, costs and fees relating to this claim)
- (xxi) EUR 114,000.00 in principal amount of ISIN XS0211093041 (plus all interest, costs and fees relating to this claim)
- (xxii) USD 112,000.00 in principal amount of ISIN XS0346438657 (plus all interest, costs and fees relating to this claim)
- (xxiii) EUR 91,000.00 in principal amount of ISIN XS0211093041 (plus all interest, costs and fees relating to this claim)
- (xxiv) EUR 207,500.00 in principal amount of ISIN XS0292528311 (plus all interest, costs and fees relating to this claim)
- (xxv) EUR 41,500.00 in principal amount of ISIN XS0292528311 (plus all interest, costs and fees relating to this claim)
- (xxvi) EUR 229,000.00 in principal amount of ISIN XS0200284247 (plus all interest, costs and fees relating to this claim)
- (xxvii) EUR 235,000.00 in principal amount of ISIN XS0286239925 (plus all interest, costs and fees relating to this claim)
- (xxviii) USD 114,000.00 in principal amount of ISIN XS0383013066 (plus all interest, costs and fees relating to this claim)
- (xxix) EUR 75,000.00 in principal amount of ISIN XS0326085742 (plus all interest, costs and fees relating to this claim)
- (xxx) USD 101,000.00 in principal amount of ISIN XS0340592681 (plus all interest, costs and fees relating to this claim)
- (xxxi) EUR 86,000.00 in principal amount of ISIN XS0231181222 (plus all interest, costs and fees relating to this claim)
- (xxxii) EUR 76,000.00 in principal amount of ISIN XS0238228901 (plus all interest, costs and fees relating to this claim)
- (xxxiii) USD 220,000.00 in principal amount of ISIN XS0328596316 plus all interest, costs and fees relating to this claim)
- (xxxiv) EUR 25,000.00 in principal amount of ISIN XS0349530823 (plus all interest, costs and fees relating to this claim)
- (xxxv) EUR 20,000.00 in principal amount of ISIN XS0346707903 (plus all interest, costs and fees relating to this claim)
- (xxxvi) EUR 4,000.00 in principal amount of ISIN XS0332050078 (plus all interest, costs and fees relating to this claim)

- (xxxvii) USD 170,000.00 in principal amount of ISIN XS0292248977 (plus all interest, costs and fees relating to this claim)
- (xxxviii) USD 310,000.00 in principal amount of ISIN XS0330867689 (plus all interest, costs and fees relating to this claim)
- (xxxix) EUR 62,000.00 in principal amount of ISIN CH0043088647 (plus all interest, costs and fees relating to this claim)
- (xl) USD 95,000.00 in principal amount of ISIN CH0043088654 (plus all interest, costs and fees relating to this claim)
- (xli) EUR 119,000.00 in principal amount of ISIN XS0269969027 (plus all interest, costs and fees relating to this claim)
- (xlii) EUR 466,000.00 in principal amount of ISIN XS0335528666 (plus all interest, costs and fees relating to this claim)
- (xliii) EUR 35,000.00 in principal amount of ISIN CH0043088647 (plus all interest, costs and fees relating to this claim)
- (xliv) USD 54,000.00 in principal amount of ISIN CH0043088654 (plus all interest, costs and fees relating to this claim)
- (xlv) EUR 70,000.00 in principal amount of ISIN XS0335528666 (plus all interest, costs and fees relating to this claim)
- (xlvi) EUR 51,265.82 in principal amount of ISIN XS0208459023 (plus all interest, costs and fees relating to this claim)

Tel: N/A

Last Four Digits of Acct. #: N/A

Last Four Digits of Acct. #: N/A

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

By:



Transferee/Transferee's Agent

Date:

27 APRIL 2016

Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 & 3571.

PROGRAM SECURITY

AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM
LEHMAN PROGRAM SECURITY

TO: THE DEBTOR AND THE BANKRUPTCY COURT

1. For value received, the adequacy and sufficiency of which are hereby acknowledged, Värde Investment Partners, L.P. ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to Deutsche Bank AG, London Branch (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the applicable amounts specified in Schedule 1 hereto, in Seller's right, title and interest in and to the Proof of Claim Numbers set forth on Schedule 1 filed by or on behalf of Seller or any of Seller's predecessors-in-title (copies of which are attached at Schedule 4 hereto) (the "Proofs of Claim") as is specified in Schedule 1 hereto (the "Purchased Portion") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights and benefits of Seller relating to the Purchased Portion, including without limitation (i) any right to receive cash, securities, instruments, interest, damages, penalties, fees or other property, which may be paid or distributed with respect to the Purchased Portion or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Portion, whether under a plan or reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Portion, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to the Purchased Portion, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights underlying or constituting a part of the Purchased Portion, but only to the extent related to the Purchased Portion, (c) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), and (c), the "Transferred Claims"), and (d) the security or securities (any such securities, the "Purchased Securities") relating to the Purchased Portion and specified in Schedule 1 attached hereto. For the avoidance of doubt, Purchaser does not assume and shall not be responsible for any obligations or liabilities of the Seller related to or in connection with the Transferred Claims, Purchased Securities or the Proceedings.

2. Seller hereby represents and warrants to Purchaser that: (a) the Proofs of Claim were duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009; (c) Seller owns and has good and marketable title to the Transferred Claims, free and clear of any and all liens, claims, set-off rights, security interests, participations, or encumbrances created or incurred by Seller or against Seller; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer of Claim; (e) the Proofs of Claim include the Purchased Portion specified in Schedule 1 attached hereto; (f) Seller has not engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors; (g) to the extent relating to \$425,731.73 of allowed US dollar claims relating to the portion of ISIN FI0008903000 claimed in Proof of Claim number 44270, neither Lammin Saastopankki nor Front Capital AB has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors; (h) the Transferred Claims are Class 5 claims against the Debtor in the Proceedings; (i) on or around the dates set forth on Schedule 2, Seller received the distributions in the amounts set forth on Schedule 2 relating to the Transferred Claims; (j) on or about the dates set forth on Schedule 3, Seller received the distributions in the amounts set forth on Schedule 3 made by Lehman Brothers Treasury Co. B.V., with respect to the securities relating to the Transferred Claims; and (k) other than the distributions set out in Schedule 2 and Schedule 3, Seller has not received any other distributions in respect of the Transferred Claims or the Purchased Securities.

3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives to the fullest extent permitted by law any notice

or right to receive notice of a hearing pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.

4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Seller Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, which result from Seller's breach of its representations and warranties made herein.

5. Seller shall promptly (but in any event no later than three (3) business days) remit any payments, distributions or proceeds received by Seller on or after May 7, 2015 in respect of the Transferred Claims or the Purchased Securities to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer of Claim supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security.

6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer of Claim, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim.

7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is
executed this 27th day of April 2016.

VÄRDE INVESTMENT PARTNERS, L.P.

By Värde Investment Partners G.P., LLC, Its General
Partner
By Värde Partners, L.P., Its Managing Member
By Värde Partners, Inc., Its General Partner

By:

Name:
Title:

Matt Mach
Managing Director

Address:

901 Marquette Ave S. Suite 3300
Minneapolis, MN 55402
Attn: Edwina Steffer
Email: esteffer@varde.com

DEUTSCHE BANK AG, LONDON BRANCH

By: 
Name:
Title:

Winchester House
1, Great Winchester Street
London EC2N 2DB
ENGLAND
Attn: Michael Sutton

Schedule 1

Transferred Claims

Lehman Programs Securities and Purchased Portion to which Transfer Relates

ISIN / CUSIP	Issuer	Guarantor	Principal / Notional Amount	ISIN CCY	POC #	USD Allowed Amount
XSO3S1261630	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	\$1,000,000	USD	42090	51,977.50
XSO231181222	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	26,000,000	EUR	43481	36,895.75
F0008903000	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	300,000,000	EUR	41270	425,731.73
CH0027120689	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	162,000,000	EUR	44569	229,885.05
CH0027120648	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	447,000,000	EUR	44573	638,183.09
XSO269969027	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	155,000,000	EUR	44583	222,937.59
XSO302350883	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	178,000,000	EUR	44605	253,426.90
XSO274443422	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	314,000,000	EUR	44610	445,599.21
XSO258901759	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	146,000,000	EUR	44722	221,115.99
XSO286018758	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	100,000,000	EUR	44722	123,940.47
XSO258901759	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	146,000,000	EUR	44803	221,115.99
XSO332050078	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	222,326.57	EUR	45214	224,911.81
XSO346707903	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	98,256.91	EUR	45214	139,436.96
XSO349530823	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	13,517.79	EUR	45214	19,183.16
XSO332050078	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	16,673.43	EUR	48734	16,867.29
XSO346707903	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	78,743.09	EUR	48734	111,804.69
XSO349530823	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	163,482.21	EUR	48734	231,998.53
XSO348560524	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	130,000,000	EUR	48817	189,922.20
XSO208459023	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	38,734.18	EUR	49740	56,178.46
XSO208459023	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	114,000,000	EUR	49792	165,340.91
XSO211093041	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	114,000,000	EUR	49792	163,746.82
XSO346438657	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	112,000,000	USD	50309	112,684.44
XSO211093041	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	91,000,000	EUR	50827	130,710.18
XSO292523311	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	207,500,000	EUR	50861	318,477.46
XSO292523311	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	41,500,000	EUR	50862	63,695.49

Schedule 1-1

X50200284247	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	229,000.00	EUR	55727	334,510.34
X50286239925	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	235,000.00	EUR	55815	289,832.29
X50385013066	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	114,000.00	USD	55817	79,973.13
X50326085742	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	75,000.00	EUR	55837	106,432.90
X50340592681	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	101,000.00	USD	55855	101,757.50
X50231181222	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	86,000.00	EUR	58578	122,043.09
X50238228901	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	76,000.00	EUR	58578	107,852.05
X50328596316	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	220,000.00	USD	59202	220,000.00
X50349530823	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	25,000.00	EUR	60096	35,477.64
X50346707903	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	20,000.00	EUR	60305	28,382.13
X50332050078	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	4,000.00	EUR	60318	4,046.51
X50292248977	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	170,000.00	USD	60485	170,000.00
X50330367639	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	310,000.00	USD	60903	310,000.00
CH0043038647	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	62,000.00	EUR	62818	81,958.32
CH0043038654	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	95,000.00	USD	62818	89,055.63
X50269969027	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	119,000.00	EUR	62818	171,158.53
X50335528666	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	466,000.00	EUR	62818	652,341.65
CH0043038647	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	35,000.00	EUR	62820	46,266.79
CH0043038654	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	54,000.00	USD	62820	50,621.10
X50335528666	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	70,000.00	EUR	62820	97,991.23
X502020459023	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	51,265.82	EUR	63450	74,353.84

Schedule 2LBH1 DISTRIBUTIONS

<u>ISIN / CUSIP</u>	<u>POC#</u>	<u>USD Allowed Amount</u>	<u>17-Apr-12</u>	<u>1-Oct-12</u>	<u>4-Apr-13</u>	<u>3-Oct-13</u>	<u>3-Apr-14</u>	<u>2-Oct-14</u>	<u>2-Apr-15</u>	<u>2-Oct-15</u>	<u>31-Mar-16</u>
X\$0351261630	42090	51,977.50	1,875.98	1,265.95	1,593.99	1,895.78	2,059.26	1,545.47	1,054.69	804.43	223.23
X\$0231181222	43481	36,895.75	1,331.68	898.64	1,135.06	1,345.74	1,461.78	1,097.07	748.68	571.03	158.46
FI0008903000	44270	4225,731.73	-	13,096.84	15,527.78	16,856.79	12,658.51	8,638.68	6,583.88	1,828.42	
CH0027120659	44569	229,895.05	8,297.43	5,599.27	7,072.29	8,385.00	9,108.06	6,835.59	4,664.88	3,557.99	987.34
CH0027120648	44573	638,183.09	23,033.48	15,543.45	19,632.52	23,276.56	25,283.76	18,975.44	12,949.60	9,876.91	2,740.85
X\$0269969027	44583	222,937.59	8,046.32	5,429.82	6,858.26	8,131.24	8,832.42	6,628.72	4,523.70	3,450.31	957.46
X\$032350888	44605	253,426.90	9,146.75	6,172.41	7,796.20	9,243.28	10,040.35	7,535.28	5,142.37	3,922.18	1,088.41
X\$0274443422	44610	445,589.21	16,082.69	10,852.92	13,708.03	16,252.41	17,653.90	13,249.24	9,041.81	6,896.36	1,913.74
X\$0288901759	44722	221,115.99	7,980.58	5,385.45	6,802.22	8,064.80	8,760.25	6,574.56	4,486.74	3,422.12	949.63
X\$0286018758	44722	123,940.47	4,473.29	3,018.66	3,812.79	4,520.50	4,910.31	3,685.19	2,514.92	1,918.17	532.29
X\$0258901759	44803	221,115.99	7,980.58	5,385.45	6,802.22	8,064.80	8,760.25	6,574.56	4,486.74	3,422.12	949.63
X\$0332050078	45214	224,911.81	8,117.58	5,477.90	6,918.99	8,203.24	8,910.63	6,687.42	4,563.76	3,480.87	965.94
X\$0346707903	45214	139,436.96	5,032.59	3,396.09	4,289.52	5,085.70	5,524.26	4,145.95	2,829.36	2,158.01	558.84
X\$0349530323	45214	19,183.16	692.36	467.22	590.13	699.67	760.00	570.38	389.25	296.89	82.38
X\$0332050078	48734	16,857.29	608.77	410.81	518.89	615.20	668.25	501.52	342.26	261.04	72.42
X\$0346707903	48734	111,804.69	4,035.28	2,723.09	3,439.46	4,077.87	4,429.51	3,324.35	2,263.67	1,730.35	480.15
X\$0349530323	48734	231,998.53	8,373.35	5,650.50	7,137.00	8,461.72	9,191.40	6,898.13	4,707.56	3,590.55	996.37
X\$0345560524	48817	189,922.20	6,854.72	4,635.70	5,842.60	6,927.06	7,524.40	5,647.06	3,853.78	2,939.35	815.67
X\$0208459023	49740	56,178.46	-	1,366.27	1,728.22	2,049.00	2,225.69	1,670.38	1,139.93	869.45	241.27
X\$0208459023	49792	165,340.91	-	4,027.00	5,086.40	6,030.50	6,550.53	4,916.17	3,354.99	2,558.91	710.10
X\$0211093041	49792	163,746.82	-	3,988.48	5,037.36	5,972.36	6,487.38	4,888.77	3,322.64	2,534.24	703.25
X\$0346438657	50309	112,684.44	4,067.03	2,744.51	3,466.52	4,109.95	4,464.37	3,350.50	2,286.52	1,743.97	483.95
X\$0211093041	50827	130,710.18	-	3,183.54	4,021.05	4,767.41	5,178.52	3,886.47	2,652.28	2,022.95	561.37
X\$029528311	50861	318,477.46	11,494.58	7,756.77	9,797.36	11,615.88	12,617.55	9,469.46	6,462.34	4,928.95	1,367.79
X\$029528311	50862	63,695.49	2,298.91	1,551.35	1,599.47	2,323.17	2,523.51	1,893.89	1,292.46	985.79	273.55
X\$0200284247	55727	334,510.34	12,073.24	8,147.26	10,290.59	12,200.65	13,252.75	9,946.17	6,787.67	5,177.08	1,436.64
X\$0286339925	55815	289,832.29	10,460.71	7,059.09	8,916.15	10,571.10	11,482.68	8,617.74	5,881.09	4,455.62	1,244.76

Schedule 1-1

XS0383013066	55817	79,973.13	2,886.41	1,947.80	2,460.22	2,916.87	3,168.40	2,377.88	1,622.76	1,237.71	343.45
XS036085742	55837	105,432.90	3,841.40	2,592.25	3,274.21	3,881.94	4,216.69	3,164.62	2,159.66	1,647.22	457.10
XS0340592681	55855	101,757.50	3,672.65	2,478.38	3,130.38	3,711.41	4,031.46	3,025.61	2,064.79	1,574.86	437.02
XS0231181222	58578	122,043.09	4,404.81	2,972.45	3,754.42	4,451.29	4,835.14	3,628.77	2,476.42	1,888.81	524.14
XS0238228801	58578	107,852.05	3,892.62	2,626.82	3,317.86	3,933.70	4,272.92	3,206.82	2,188.46	1,669.18	463.19
XS0328596516	59202	220,000.00	7,940.30	5,358.27	6,767.89	8,024.09	8,716.03	6,541.38	4,464.10	3,404.85	944.84
XS0349530823	60096	35,477.64	1,280.46	864.08	1,091.40	1,293.98	1,405.56	1,054.87	719.88	549.07	152.36
XS0346707903	60305	28,382.13	1,024.37	691.26	873.12	1,035.18	1,124.45	843.90	575.91	439.25	121.89
XS0332050078	60318	4,046.51	146.04	98.55	124.48	147.58	160.31	120.31	82.10	62.62	17.37
XS0292248977	60485	170,000.00	-	4,140.48	5,229.73	6,200.43	6,735.12	5,054.70	3,449.53	2,631.02	730.11
XS0330867689	60903	310,000.00	-	7,550.29	9,536.57	11,306.68	12,281.69	9,217.40	6,290.32	4,797.74	1,331.38
CH0043088647	62818	81,958.32	2,958.06	1,998.15	2,521.29	2,989.27	3,247.05	2,436.91	1,663.04	1,268.43	351.99
CH0043088654	62818	89,055.63	3,214.22	2,165.02	2,739.63	3,248.14	3,528.23	2,647.94	1,807.06	1,378.27	382.47
XS0269969027	62818	171,158.53	6,177.50	4,168.70	5,265.37	6,242.69	6,781.02	5,089.15	3,473.04	2,648.95	735.08
XS0335528666	62818	652,341.65	23,544.50	15,888.29	20,068.08	23,792.96	25,844.70	19,396.43	13,236.90	10,096.03	2,801.67
CH0043088647	62820	46,266.79	1,669.87	1,126.86	1,423.31	1,687.49	1,833.01	1,375.67	938.81	716.05	198.70
CH0043088654	62820	50,621.10	1,827.03	1,232.91	1,557.26	1,846.31	2,005.52	1,505.14	1,027.17	783.44	217.40
XS0335528666	62820	97,991.23	3,536.72	2,386.65	3,014.51	3,574.05	3,882.25	2,913.62	1,988.37	1,516.57	420.85
XS0208459023	63450	74,353.84	-	1,810.94	2,787.35	2,711.92	2,945.77	2,210.80	1,508.74	1,150.74	319.33

Schedule 3

LBT DISTRIBUTIONS

<u>ISIN</u>	<u>Principal / Notional Amount</u>	<u>8-May-13</u>	<u>28-Oct-13</u>	<u>28-Apr-14</u>	<u>27-Oct-14</u>	<u>28-Apr-15</u>	<u>29-Oct-15</u>
XS0351261630	USD 51,000.00	6,221.06	2,543.92	2,754.37	2,109.52	1,420.41	1,092.46
XS0231181222	EUR 26,000.00	2,599.35	1,018.32	1,094.49	904.89	724.95	527.47
F10008903000	EUR 300,000.00	31,331.91	12,274.58	13,192.74	10,907.26	8,738.33	6,357.97
CH0027120689	EUR 162,000.00	19,163.77	7,507.59	8,069.17	6,671.29	5,344.69	3,888.00
CH0027120648	EUR 447,000.00	54,110.08	21,198.15	22,783.80	18,836.80	15,091.05	10,978.32
XS0269969027	EUR 155,000.00	17,651.69	6,919.14	7,436.70	6,148.38	4,925.76	3,553.96
XS0302350388	EUR 178,000.00	21,618.29	8,469.18	9,102.68	7,525.76	6,029.24	4,356.85
XS0274443422	EUR 314,000.00	33,338.23	13,080.16	14,058.58	11,623.11	9,311.82	6,775.24
XS0258801759	EUR 146,000.00	18,899.94	7,404.23	7,928.08	6,579.44	5,271.11	3,835.23
XSE286018758	EUR 100,000.00	13,640.49	5,343.79	5,743.52	4,748.53	3,804.27	2,767.97
XS0258901759	EUR 146,000.00	18,899.94	7,404.23	7,928.08	6,579.44	5,271.11	3,835.23
XS0332050078	EUR 222,326.57	20,028.23	7,846.25	8,433.16	6,972.22	5,585.78	4,064.19
XS0346707903	EUR 98,256.91	11,627.41	4,555.15	4,895.88	4,047.73	3,242.83	2,359.47
XS0349530823	EUR 13,517.79	1,613.37	632.05	679.33	561.65	449.96	327.39
XS0332050078	EUR 16,673.43	1,502.02	568.43	632.45	522.88	418.91	304.79
XS0346707903	EUR 78,743.09	9,318.21	3,650.50	3,923.56	3,243.85	2,598.80	1,890.88
XS0349530823	EUR 163,482.21	19,511.88	7,643.97	8,215.75	6,792.47	5,441.77	3,959.41
XS0348560524	EUR 130,000.00	16,911.73	6,625.33	7,120.92	5,887.31	4,716.60	3,431.78
XS0208459023	EUR 38,734.18	4,644.90	1,819.69	1,955.80	1,616.98	1,295.44	942.56
XS0208459023	EUR 114,000.00	13,670.59	5,355.59	5,756.19	4,759.00	3,812.66	2,774.08
XS0211093041	EUR 114,000.00	14,152.34	5,544.32	5,959.04	4,926.71	3,947.02	2,871.84
XS0346438657	USD 112,000.00	14,851.25	6,043.84	6,543.84	5,011.78	3,374.60	2,595.46
XS0211093041	EUR 91,000.00	11,297.05	4,425.73	4,756.78	3,922.73	3,150.69	2,292.43
XS0292528311	EUR 207,500.00	26,958.37	10,561.20	11,351.19	9,384.75	7,548.56	5,470.47
XS0292528311	EUR 41,500.00	5,391.67	2,112.24	2,270.24	1,876.95	1,503.71	1,094.09
XS0200284247	EUR 228,000.00	27,478.51	10,764.97	11,570.21	9,555.82	7,663.63	5,576.02

X5026239525	EUR	235,000.00	29,237.80	11,454.19	12,310.98	10,178.26	8,154.29	5,933.02
X50383013066	USD	114,000.00	7,807.68	3,177.40	3,440.26	2,634.82	1,774.11	1,364.50
X50326085742	EUR	75,000.00	7,817.77	3,062.69	3,291.78	2,721.52	2,180.34	1,586.41
X50340592681	USD	101,000.00	12,021.48	4,892.24	5,296.97	4,056.83	2,731.60	2,109.92
X50231181222	EUR	85,000.00	8,597.85	3,368.29	3,620.24	2,993.08	2,397.90	1,744.70
X50238228901	EUR	76,000.00	7,566.18	2,964.12	3,185.85	2,633.94	2,110.17	1,535.35
X50328596316	USD	220,000.00	25,660.17	10,442.63	11,306.52	8,659.42	5,830.67	4,484.47
X50349530823	EUR	25,000.00	2,933.79	1,168.93	1,256.37	1,038.72	832.17	605.48
X50346707903	EUR	20,000.00	2,366.74	927.19	996.55	823.91	660.07	480.27
X50332050078	EUR	4,000.00	360.34	141.17	151.73	125.44	100.50	73.12
X50292248977	USD	170,000.00	19,495.46	7,933.85	8,590.20	6,579.04	4,429.89	3,407.11
X50330857689	USD	310,000.00	36,292.77	14,769.66	15,991.52	12,247.55	8,246.68	6,342.67
CH0043038647	EUR	62,000.00	8,060.10	3,157.62	3,333.82	2,805.88	2,247.92	1,635.56
CH0043038654	USD	55,000.00	11,163.76	4,543.19	4,919.04	3,767.38	2,536.70	1,951.30
X50269959027	EUR	119,000.00	13,559.62	5,312.11	5,709.46	4,720.37	3,781.71	2,751.56
X50335528666	EUR	466,000.00	44,130.60	17,288.59	18,581.80	15,362.74	12,307.82	8,955.12
CH0043038647	EUR	35,000.00	4,550.05	1,782..53	1,915.86	1,583.96	1,268.99	923.30
CH0043038654	USD	54,000.00	6,345.72	2,582.44	2,796.08	2,141.46	1,441.91	1,109.16
X50335528666	EUR	70,000.00	6,629.06	2,597.00	2,791.26	2,307.71	1,848.81	1,345.19
X50208459023	EUR	51,265.82	6,147.67	2,408.41	2,588.56	2,140.13	1,714.56	1,247.50